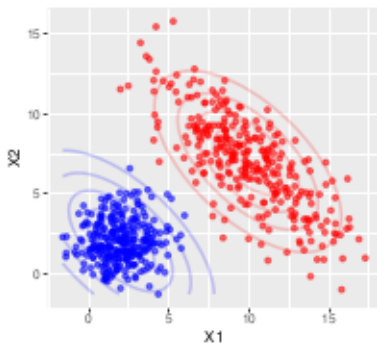


## LINEAR DISCRIMINANT ANALYSIS (LDA) / 2

LDA assumes that each class density is modeled as a *multivariate Gaussian*:

$$p(\mathbf{x}|y = k) = \frac{1}{(2\pi)^{\frac{p}{2}} |\Sigma|^{-\frac{1}{2}}} \exp \left( -\frac{1}{2} (\mathbf{x} - \mu_k)^T \Sigma^{-1} (\mathbf{x} - \mu_k) \right)$$

with equal covariance, i. e.  $\Sigma_k = \Sigma \quad \forall k$ .

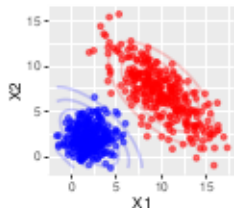


## LINEAR DISCRIMINANT ANALYSIS (LDA) / 3

Parameters  $\theta$  are estimated in a straightforward manner by estimating

$$\hat{\pi}_k = \frac{n_k}{n}, \text{ where } n_k \text{ is the number of class-}k \text{ observations}$$

$$\hat{\Sigma} = \frac{1}{n-g} \sum_{k=1}^g \sum_{i: \mathbf{y}^{(i)}=k} (\mathbf{x}^{(i)} - \hat{\mu}_k)(\mathbf{x}^{(i)} - \hat{\mu}_k)^T$$







$$\begin{aligned}
 & \pi_k \cdot p(\mathbf{x}|y = k) \\
 \propto & \pi_k \exp\left(-\frac{1}{2}\mathbf{x}^T \Sigma^{-1} \mathbf{x} - \frac{1}{2}\boldsymbol{\mu}_k^T \Sigma^{-1} \boldsymbol{\mu}_k + \mathbf{x}^T \Sigma^{-1} \boldsymbol{\mu}_k\right) \\
 = & \exp\left(\log \pi_k - \frac{1}{2}\boldsymbol{\mu}_k^T \Sigma^{-1} \boldsymbol{\mu}_k + \mathbf{x}^T \Sigma^{-1} \boldsymbol{\mu}_k\right) \exp\left(-\frac{1}{2}\mathbf{x}^T \Sigma^{-1} \mathbf{x}\right) \\
 = & \exp\left(\theta_{0k} + \mathbf{x}^T \boldsymbol{\theta}_k\right) \exp\left(-\frac{1}{2}\mathbf{x}^T \Sigma^{-1} \mathbf{x}\right) \\
 \propto & \exp\left(\theta_{0k} + \mathbf{x}^T \boldsymbol{\theta}_k\right)
 \end{aligned}$$

by defining  $\theta_{0k} := \log \pi_k - \frac{1}{2}\boldsymbol{\mu}_k^T \Sigma^{-1} \boldsymbol{\mu}_k$  and  $\boldsymbol{\theta}_k := \Sigma^{-1} \boldsymbol{\mu}_k$ .

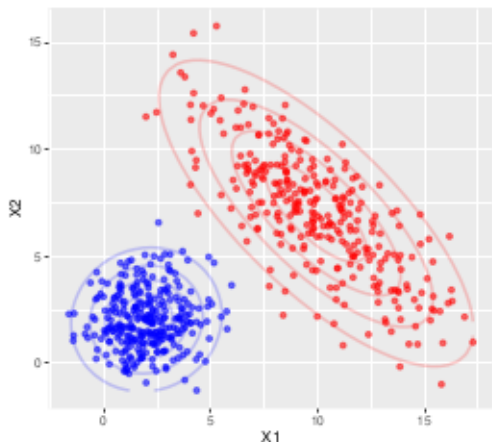
We have again left out all constants which are the same for all classes  $k$ , so the normalizing constant of our Gaussians and  $\exp\left(-\frac{1}{2}\mathbf{x}^T \Sigma^{-1} \mathbf{x}\right)$ .

By finally taking the log, we can write our transformed scores as linear:

$$f_k(\mathbf{x}) = \theta_{0k} + \mathbf{x}^T \boldsymbol{\theta}_k$$

## QUADRATIC DISCRIMINANT ANALYSIS (QDA) / 2

- Covariance matrices can differ over classes.
- Yields better data fit but also requires estimation of more parameters.



## ■ QUADRATIC DISCRIMINANT ANALYSIS (QDA) / 3

$$\begin{aligned}\pi_k(\mathbf{x}) &\propto \pi_k \cdot p(\mathbf{x}|y=k) \\ &\propto \pi_k |\Sigma_k|^{-\frac{1}{2}} \exp\left(-\frac{1}{2}\mathbf{x}^T \Sigma_k^{-1} \mathbf{x} - \frac{1}{2}\boldsymbol{\mu}_k^T \Sigma_k^{-1} \boldsymbol{\mu}_k + \mathbf{x}^T \Sigma_k^{-1} \boldsymbol{\mu}_k\right)\end{aligned}$$

Taking the log of the above, we can define a discriminant function that is quadratic in  $\mathbf{x}$ .

$$\log \pi_k - \frac{1}{2} \log |\Sigma_k| - \frac{1}{2} \boldsymbol{\mu}_k^T \Sigma_k^{-1} \boldsymbol{\mu}_k + \mathbf{x}^T \Sigma_k^{-1} \boldsymbol{\mu}_k - \frac{1}{2} \mathbf{x}^T \Sigma_k^{-1} \mathbf{x}$$



## QUADRATIC DISCRIMINANT ANALYSIS (QDA) / 4

